

Notice No.: RISK-2016-008

Issue Date: April 06, 2016

Subject: Revision to Initial Margins for various Classes of Contracts

Notice to all Members,

Subject: Revision to Initial Margins for various Classes of Contracts

In pursuance of DGCX By-Laws and the Clearing Rules of the DCCC, the following revisions are hereby notified:

Margin Revision Details

Futures Contract	Current	New
Australian Dollar- US Dollars	\$850	\$1,000
BSE Sensex	\$1,000	\$900
Canadian Dollar- US Dollars	\$800	\$900
Gold / Spot Gold	\$1,750	\$1,400
India Gold Quanto	\$1,400	\$1,050
Indian Rupee – Euro	€ 125	€ 110
Japanese Yen- US Dollars	\$1,200	\$900
MSCI INDIA (INR, PRICE)	\$950	\$750
Sterling – US Dollar	\$1,400	\$1,500
Swiss Franc- US Dollars	\$1,000	\$900
US Dollars-Korean Won	KRW 1,100,000	KRW 1,500,000
US Dollars-Russian Ruble	RUB 200,000	RUB 150,000
US Dollars-South African Rand	ZAR 40,500	ZAR 37,000
WTI Crude Oil	\$5,000	\$4,300
Mini WTI Crude Oil	\$500	\$430

Notice No.: RISK-2016-008

Issue Date: April 06, 2016

Subject: Revision to Initial Margins for various Classes of Contracts

Futures Contract	Current	New
Apple	\$100	\$110
Axis Bank	\$610	\$670
ICICI Bank	\$340	\$355
L&T	\$110	\$125
Reliance	\$100	\$105
State Bank of India	\$270	\$290
Tata Motors	\$340	\$390
TCS	\$240	\$250

Delivery Margin, wherever applicable, on the above Classes of Contracts shall be five (5) times of the Initial Margins. Initial Margins for all other Classes of Contracts not listed above shall remain unchanged.

The above revisions shall be effective from **Tuesday, April 12, 2016**.

Members are requested to take note of the revisions above.

For Dubai Commodities Clearing Corporation

Nirav Barfiwala
Director- Risk Management